

# **Exhibit 4**

<b>Freddie Mac</b>	<b>CORRECTION</b>	<i>David R. Huchoney</i>	<i>Driff</i>
<b>ABS-FLT-S</b> Trade No. 1303, Vs. 3 Aug 16, 2006 14:10:29	► Changed item(s) ◀	PMG:	DRH Trade Ops: ADS
<b>BUY NHELI_06-HE3: 1A1 ABS/ABS</b>		<b>Jul 25, 2036</b>	

<b>Asset ID:</b> B5A0472G0 <b>Ticker:</b> NHELI06HE3-1A1 <b>Coupon:</b> 0.00000 <b>Coupon Type:</b> FLOAT <b>Frequency:</b> MONTHLY <b>Reset Term:</b> MONTHLY <b>Maturity Date:</b> Jul 25, 2036 <b>Issue Date:</b> Aug 31, 2006 <b>Min Trade Size:</b> 25,000.00 <b>Min Trade Increment:</b> 1.00	<b>Payment Delay:</b> 0 <b>Date Convention:</b> ACT/360 <b>Accrual Date:</b> Aug 31, 2006 <b>First Coupon Date:</b> Sep 25, 2006 <b>Next Pay Date:</b> Sep 25, 2006 <b>Odd First Pmt:</b> <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <b>AMT:</b> <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <b>ERISA:</b> <input type="checkbox"/> Yes <input type="checkbox"/> No <b>144A:</b> <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <b>Notional:</b> <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	<b>Trade Date:</b> Aug 15, 2006 <b>Settle Date:</b> Aug 31, 2006 <b>Broker:</b> GRNW <b>GREENWICH CAPITAL MARKETS</b> <b>Broker Contact:</b> LAURA SWANSON  <b>Original Par:</b> 451,200,000.000 <b>Factor:</b> 1.000000000 <b>Factor Date:</b> Aug 31, 2006 <b>Current Par:</b> 451,200,000.000												
<b>General Use</b> L+15 B5A0472G0, NHELI 2006-HE3 1A1 Originator: Ocwen Servicer: Mixed M/S/F/D - Aaa/AAA/AAA,AAA Credit approved by: Kevin Palmer REMIC Subject to August 06 Freddie Reps Allowable delivery variance on size: +/-10% Model: Fix0-30=v1.2ABS30_SUB_600F:360,ARM0-30=v1.2ABS_ARM228:360, ARM2/1Bal30=v1.2ABS_ARM228:360,ARM3/1Bal30=v1.2ABS_ARM228:360, ARM5/1Bal30=v1.2ABS_ARM228:360,Fix30Bal15=v1.2ABS30_SUB_625F:360, Fix40Bal30=1.2NEW30M:360,Fix45Bal30=v1.2ABS30_SUB_625F:360, 0=v1.2ABS30_SUB_650F:360 AAA enhancement: % Highly Rated Policy Compliance: 1. Rated AA or better? Yes, AAA/Aaa/AAA/AAA 2. Interest rate on the security is different to the interest rate on the collateral OR the credit risk on the securities must be lower than the collateral? Yes. Bond pays L+15, Collateral has a GWAC of 8.301  % Bond benefits from overcollateralization, excess spread and subordination.  3. Does the deal have sufficient subordination of 3.5% or greater? Yes. 24.65% initial subordination, plus excess spread. 4. 2nd liens reviewed and approved. First LIBOR setting: 8/29/2006 Is there an interpolation?: No Pricing Method: HETP Changed Asset OAS, Expect ROE, RskAdj ROE, Debt OAS, Debt Yield, Sprd Dur, Yield, Trade Date & Counterparty as per MXA - ADS 16AUG06  ► Update comment to apply the reason for the changes above. The ► changes above is due to NHA priced the trade with our trader (DRH) ► when GRNW was the lead on the deal. Consequently GRNW was not ► ready to price until the following day, causing slight changes in ► the analytics. NXB 8/16/06		<b>Price:</b> 100-00 <b>Principal:</b> 100.00000000 <b>Interest:</b> (451,200,000.00) <b>Commission:</b> 0.00 <b>Net Money:</b> (451,200,000.00) <b>Currency:</b> USD <b>Net Cash Flow:</b> OUT  <b>Exchange rate:</b> <b>Discount:</b> <b>Option Type:</b>  <b>Prepay:</b> 100.00 BLK <b>Yield:</b> 5.630 <b>YTC:</b> <b>Duration:</b> 0.07000 <b>Convexity:</b> -0.00300												
		<table border="1"> <thead> <tr> <th>S &amp; P</th> <th>Moody</th> <th>DBRS</th> </tr> </thead> <tbody> <tr> <td>NR</td> <td>NR</td> <td></td> </tr> <tr> <td>Fitch</td> <td>NAIC</td> <td></td> </tr> <tr> <td>NR</td> <td></td> <td></td> </tr> </tbody> </table>	S & P	Moody	DBRS	NR	NR		Fitch	NAIC		NR		
S & P	Moody	DBRS												
NR	NR													
Fitch	NAIC													
NR														
<b>Delivery Instructions</b> DTC/GRNW ABS DTC#: 2230 A/C#: INST ID#: AGENT ID#: CLEARING AGT DTC: CLEARING AGT NAME: A/C NAME:		<b>Discretionary:</b> <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <b>Liquid:</b> <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <b>Segregate:</b> <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No <b>Release:</b> <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No												
<b>Special Instructions</b> Today's trade is within my daily trade limit. DRH		<b>Entry Date:</b> Aug 14, 2006												
<b>Miscellaneous Information</b> Asset OAS: 15.275 Debt Yld: 5.330 Expt ROE: 16.65 Sprd Dur: 1.00 CDI File: NHELI06HE3 TrdPurpose: REG PURCH Debt OAS: -14.229 % Asn Cap: 1.5 RskAdj ROE: 16.65 ACCTG_DESIG: NHD_NONCASH														

Freddie Mac - ABS Float AFS (ABS-FLT-S)

Trade No. 1303, Vs. 3

FreddieMac

Created: Aug 18, 2006 15:14:01

A/C# 01

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DTC (WIRE ROOM)